

# Irish Stock Exchange Weekly Bond Index Report

Friday 24 February, 2012

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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 24-Feb-2012	Week to Date 17-Feb-2012	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	93.27	0.30%	2.06%	9.31%	9.31%	-6.73%	5.14	4.84	6.19	
All Bond Index (Return)	133.18	0.60%	2.54%	10.21%	10.21%	33.18%	5.14	4.84	6.19	
Under 3 Bond Index (Clean)	98.53	-0.01%	0.77%	4.47%	4.47%	-1.47%	1.77	1.70	4.17	
Under 3 Bond Index (Return)	132.46	0.87%	1.84%	5.94%	5.94%	32.46%	1.77	1.70	4.17	
Under 5 Bond Index (Clean)	102.59	0.06%	1.66%	6.58%	6.58%	2.59%	2.48	2.38	4.53	
Under 5 Bond Index (Return)	138.69	0.69%	2.47%	7.77%	7.77%	38.69%	2.48	2.38	4.53	
Under 10 Bond Index (Clean)	94.42	0.30%	2.09%	9.06%	9.06%	-5.58%	4.72	4.45	6.06	
Under 10 Bond Index (Return)	131.62	0.62%	2.60%	9.99%	9.99%	31.62%	4.72	4.45	6.06	
5 Plus Bond Index (Clean)	90.12	0.46%	2.38%	11.43%	11.43%	-9.88%	6.75	6.33	6.56	
5 Plus Bond Index (Return)	132.51	0.54%	2.66%	12.15%	12.15%	32.51%	6.75	6.33	6.56	
10 Plus Bond Index (Clean)	88.52	0.30%	1.77%	11.97%	11.97%	-11.48%	8.91	8.34	6.83	
10 Plus Bond Index (Return)	134.54	0.40%	2.07%	12.49%	12.49%	34.54%	8.91	8.34	6.83	

## Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	Clean Price	Dirty Price
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	5-Mar-12	3.9	Annual	99.90	3.80	356	103.70	0.00	5,545	5,539	5750
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	102.02	3.52	147	105.54	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.85	4.27	312	105.12	0.00	6,028	6,079	6336
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.04	0.44	40	100.48	0.00	8,327	8,331	8367
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	100.19	0.28	23	100.47	0.00	3,530	3,537	3547
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	110.31	4.26	186	114.57	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	99.14	3.93	312	103.07	0.00	10,288	10,199	10604
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.61	1.59	129	93.20	0.00	9,256	8,479	8626
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.51	3.03	251	92.54	0.00	7,700	6,892	7125
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.73	2.09	129	97.82	0.00	6,767	6,478	6619
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.76	3.85	312	90.60	0.00	11,852	10,283	10739
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	88.44	1.77	129	90.21	0.00	7,714	6,822	6959
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.94	5.15	348	93.09	0.00	8,284	7,285	7711

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## Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus	Clean Index Weighting						Return Index Weighting						
									All Bond	Under 3	Under 5	Under 10	5 plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus	
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	No	No	No	No	No	No													
IE0004617266	0461726	8.75 Cap Stock 2012	Yes	Yes	Yes	Yes	No	No	0.00%	0.10%	0.10%	0.00%					0.00%	0.10%	0.10%	0.00%	
IE0031256328	3125632	5.0 Treasury Bond 2013	Yes	Yes	Yes	Yes	No	No	8.20%	33.80%	21.60%	9.10%					8.30%	34.70%	21.90%	9.20%	
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	11.20%	46.40%	29.60%	12.40%					10.90%	45.80%	29.00%	12.10%	
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.80%	19.70%	12.60%	5.30%					4.60%	19.40%	12.30%	5.10%	
IE0004680173	0468017	8.25 Treas Bond 2015	Yes	No	Yes	Yes	No	No	0.00%		0.00%	0.00%					0.00%		0.00%	0.00%	
IE0006857530	0685753	4.6 Treas Bond 2016	Yes	No	Yes	Yes	No	No	13.70%		36.20%	15.20%					13.80%		36.70%	15.40%	
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	11.40%			12.60%	18.30%				11.30%			12.50%	18.10%
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	9.30%			10.30%	14.90%				9.30%			10.30%	14.90%
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			9.60%	14.00%				8.60%			9.60%	13.90%
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.80%			15.30%	22.20%				14.00%			15.60%	22.50%
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.20%			10.20%	14.80%				9.10%			10.10%	14.60%
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	9.80%				15.80%	100.00%			10.10%			16.10%	100.00%
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>		<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>

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## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 24-Feb-2012	Week to Date 17-Feb-2012	MTD	QTD	YTD			
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	99.90	-0.28%	-0.31%	-0.01%	-0.01%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	102.02	-0.03%	-0.05%	0.74%	0.74%	5.18	0.56	0.55
IE0031256328	3125632	5.0 Treasury Bond 2013	100.85	-0.21%	0.33%	3.91%	3.91%	4.21	1.09	1.04
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.04	0.13%	1.55%	7.02%	7.02%	3.97	1.84	1.77
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.19	-0.37%	1.98%			4.43	2.84	2.72
IE0004680173	0468017	8.25 Treas Bond 2015	110.31	0.42%	2.52%	10.23%	10.23%	4.93	3.06	2.92
IE0006857530	0685753	4.6 Treas Bond 2016	99.14	0.30%	3.14%	11.28%	11.28%	4.83	3.71	3.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.61	0.57%	3.38%	12.57%	12.57%	6.07	5.75	5.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.51	0.60%	3.54%	12.15%	12.15%	6.23	6.14	5.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.73	0.47%	2.04%	10.31%	10.31%	6.62	6.20	5.82
IE0034074488	3407448	4.5 Treas Bnd 2020	86.76	0.39%	1.46%	11.06%	11.06%	6.66	6.60	6.19
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	88.44	0.43%	2.34%	10.36%	10.36%	6.81	6.98	6.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.94	0.30%	1.77%	11.97%	11.97%	6.83	8.91	8.34

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 24-Feb-2012	Week to Date 17-Feb-2012	MTD	QTD	YTD			
IE00B5S94L21	B5S94L2	3.9 Treas Bnd 2012	103.70	-0.20%	-0.06%	0.65%	0.65%	0.00	0.05	0.05
IE0004617266	0461726	8.75 Cap Stock 2012	105.54	0.13%	0.50%	2.18%	2.18%	5.18	0.56	0.55
IE0031256328	3125632	5.0 Treasury Bond 2013	105.12	-0.11%	0.63%	4.64%	4.64%	4.21	1.09	1.04
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.48	0.21%	1.81%	3.35%	3.35%	3.97	1.84	1.77
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.47	-0.28%	2.27%			4.43	2.84	2.72
IE0004680173	0468017	8.25 Treas Bond 2015	114.57	0.55%	2.93%	11.31%	11.31%	4.93	3.06	2.92
IE0006857530	0685753	4.6 Treas Bond 2016	103.07	0.38%	3.33%	11.76%	11.76%	4.83	3.71	3.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.20	0.65%	3.66%	13.39%	13.39%	6.07	5.75	5.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.54	0.68%	3.76%	12.74%	12.74%	6.23	6.14	5.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	97.82	0.57%	2.41%	11.35%	11.35%	6.62	6.20	5.82
IE0034074488	3407448	4.5 Treas Bnd 2020	90.60	0.47%	1.73%	11.60%	11.60%	6.66	6.60	6.19
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	90.21	0.53%	2.67%	11.31%	11.31%	6.81	6.98	6.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	93.09	0.40%	2.06%	12.49%	12.49%	6.83	8.91	8.34